STAT 712 hw 2

Basic probability, conditional probability, Bayes' rule, cdfs, pdfs, pmfs

Do problems 1.27, 1.33, 1.34, 1.35, 1.36, 1.38, 1.39, 1.49, 1.51, 1.52, 1.53, 1.54 from CB. In addition:

1. Let $\{A_n\}_{n=1}^{\infty}$ be a decreasing sequence of sets. Show that $\lim_{n\to\infty} A_n = \cap_{n=1}^{\infty} A_n$.